

NUVEEN TAX ADVANTAGED TOTAL RETURN STRATEGY FUND

Form N-Q

November 29, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT
INVESTMENT COMPANY**

Investment Company Act file number 811-21471

Nuveen Tax-Advantaged Total Return Strategy Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: December 31

Date of reporting period: September 30, 2016

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

JTA

Nuveen Tax-Advantaged Total Return Strategy Fund
Portfolio of Investments

September 30, 2016 (Unaudited)

| Shares | Description (1) | Value |
|------------------------------------------------------------------|------------------------------------------------|--------------|
| LONG-TERM INVESTMENTS 142.3% (97.6% of Total Investments) | | |
| COMMON STOCKS 92.7% (63.6% of Total Investments) | | |
| Air Freight & Logistics 4.3% | | |
| 152,800 | Deutsche Post AG, (2) | \$ 4,783,932 |
| 26,700 | United Parcel Service, Inc., Class B, (3), (4) | 2,919,912 |
| | Total Air Freight & Logistics | 7,703,844 |
| Airlines 0.9% | | |
| 18,200 | Copa Holdings SA, (3) | 1,600,326 |
| Automobiles 1.5% | | |
| 37,200 | Daimler AG, (2) | 2,627,436 |
| Banks 9.0% | | |
| 73,700 | CIT Group Inc., (4) | 2,675,310 |
| 96,800 | Citigroup Inc. | 4,571,864 |
| 325,530 | ING Groep N.V., (4) | 4,017,040 |
| 43,000 | JPMorgan Chase & Co. | 2,863,370 |
| 40,000 | Wells Fargo & Company, (3) | 1,771,200 |
| | Total Banks | 15,898,784 |
| Biotechnology 1.2% | | |
| 35,000 | AbbVie Inc. | 2,207,450 |
| Capital Markets 5.0% | | |
| 178,000 | Ares Capital Corporation, (4) | 2,759,000 |
| 522,000 | Deutsche Boerse AG, (2) | 4,045,500 |
| 152,300 | UBS Group AG, (2) | 2,080,487 |
| | Total Capital Markets | 8,884,987 |
| Chemicals 0.7% | | |
| 243,300 | CVR Partners LP | 1,289,490 |
| Communications Equipment 2.5% | | |
| 84,600 | Cisco Systems, Inc. | 2,683,512 |
| 242,000 | Ericsson, (4) | 1,744,820 |
| | Total Communications Equipment | 4,428,332 |
| Diversified Financial Services 1.3% | | |
| 305,000 | Challenger Limited, (2) | 2,388,368 |
| Diversified Telecommunication Services 5.0% | | |

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| | | |
|---------|-------------------------------------------------------|-----------|
| 146,500 | Nippon Telegraph and Telephone Corporation, ADR | 6,711,165 |
| 144,000 | Telefonica Brasil SA | 2,078,871 |
| | Total Diversified Telecommunication Services | 8,790,036 |
| | Electric Utilities 1.6% | |
| 819,200 | EDP Energias de Portugal, S.A., (2) | 2,749,239 |
| | Electrical Equipment 1.1% | |
| 29,800 | Eaton PLC, (4) | 1,958,158 |
| | Equity Real Estate Investment Trusts 1.7% | |
| 33,100 | Apartment Investment & Management Company, Class A | 1,519,621 |
| 95,600 | Paramount Group Inc. | 1,566,884 |
| | Total Equity Real Estate Investment Trusts | 3,086,505 |

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JTA Nuveen Tax-Advantaged Total Return Strategy Fund
Portfolio of Investments (continued)

September 30, 2016 (Unaudited)

| Shares | Description (1) | Value |
|---------|----------------------------------------------------|--------------|
| | Food & Staples Retailing 1.5% | |
| 30,100 | CVS Health Corporation, (4) | \$ 2,678,599 |
| | Food Products 2.7% | |
| 457,600 | Orkla ASA, (2), (4) | 4,745,312 |
| | Health Care Providers & Services 0.0% | |
| 10,108 | Millennium Health LLC, (5) | 4,296 |
| | Hotels, Restaurants & Leisure 0.8% | |
| 24,100 | Cedar Fair LP, (3) | 1,380,689 |
| | Household Durables 1.3% | |
| 137,200 | Sekisui House, Ltd., (2) | 2,337,431 |
| | Industrial Conglomerates 3.9% | |
| 60,000 | General Electric Company, (3) | 1,777,200 |
| 107,800 | Philips Electronics, (4) | 3,189,802 |
| 17,400 | Siemens AG, Sponsored ADR, (2) | 2,040,327 |
| | Total Industrial Conglomerates | 7,007,329 |
| | Insurance 10.2% | |
| 81,500 | Ageas, (2) | 2,979,915 |
| 232,200 | Allinaz S.E, (2), (4) | 3,443,526 |
| 43,000 | CNA Financial Corporation | 1,479,630 |
| 201,900 | Swiss Re AG, (2) | 4,571,016 |
| 158,500 | Unum Group, (4) | 5,596,635 |
| | Total Insurance | 18,070,722 |
| | Media 7.1% | |
| 104,000 | Interpublic Group of Companies, Inc., (4) | 2,324,400 |
| 2,099 | Metro-Goldwyn-Mayer, (2), (5) | 168,445 |
| 98,600 | National CineMedia, Inc., (4) | 1,451,392 |
| 225,200 | ProSiebenSat.1 Media AG, (2) | 2,401,758 |
| 42,000 | Time Warner Inc., (4) | 3,343,620 |
| 3,958 | Tribune Media Company | 144,546 |
| 3,185 | Tribune Media Company, (6) | |
| 989 | tronc, Inc., (5) | 16,694 |
| 74,100 | Viacom Inc., Class B | 2,823,210 |
| | Total Media | 12,674,065 |
| | Mortgage Real Estate Investment Trusts 0.7% | |
| 78,000 | PennyMac Mortgage Investment Trust | 1,215,240 |
| | Multiline Retail 2.4% | |
| 22,900 | Nordstrom, Inc. | 1,188,052 |
| 43,500 | Target Corporation, (4) | 2,987,580 |
| | Total Multiline Retail | 4,175,632 |

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Multi-Utilities 2.8%

| | | |
|---------|-----------------------------------|-----------|
| 214,200 | Veolia Environment S.A., ADR, (2) | 4,935,507 |
|---------|-----------------------------------|-----------|

Oil, Gas & Consumable Fuels 2.7%

| | | |
|--------|------------------|-----------|
| 36,400 | Phillips 66, (4) | 2,932,020 |
|--------|------------------|-----------|

| | | |
|---|--------------------------------------|-------|
| 9 | Southcross Holdings Borrower LP, (5) | 3,173 |
|---|--------------------------------------|-------|

| | | |
|--------|-------------------------|-----------|
| 39,300 | Total SA, Sponsored ADR | 1,874,610 |
|--------|-------------------------|-----------|

| | | |
|--|-----------------------------------|-----------|
| | Total Oil, Gas & Consumable Fuels | 4,809,803 |
|--|-----------------------------------|-----------|

Pharmaceuticals 8.2%

| | | |
|---------|----------------------|-----------|
| 141,500 | AstraZeneca PLC, (4) | 4,649,690 |
|---------|----------------------|-----------|

| | | |
|---------|---------------------|-----------|
| 156,200 | GlaxoSmithKline PLC | 6,736,906 |
|---------|---------------------|-----------|

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| Shares | Description (1) | Value |
|----------------------------------------------------------|--------------------------------------------|--------------|
| Pharmaceuticals (continued) | | |
| 101,700 | Roche Holdings AG, Sponsored ADR, (2), (4) | \$ 3,149,649 |
| | Total Pharmaceuticals | 14,536,245 |
| Road & Rail 1.1% | | |
| 20,000 | Union Pacific Corporation | 1,950,600 |
| Semiconductors & Semiconductor Equipment 1.5% | | |
| 148,000 | Infineon Technologies AG, (2) | 2,639,064 |
| Software 5.9% | | |
| 65,000 | Microsoft Corporation, (3), (4) | 3,744,000 |
| 173,300 | Oracle Corporation | 6,807,224 |
| | Total Software | 10,551,224 |
| Specialty Retail 1.1% | | |
| 69,500 | GameStop Corporation | 1,917,505 |
| Tobacco 3.0% | | |
| 105,000 | Imperial Brands PLC, (2) | 5,404,350 |
| | Total Common Stocks (cost \$146,313,953) | 164,646,568 |

| Shares | Description (1) | Coupon | Ratings (7) | Value |
|---------------------------------------------------------------------------|------------------------------------------------------------|---------|-------------|------------|
| CONVERTIBLE PREFERRED SECURITIES Investments) 6.2% (4.2% of Total) | | | | |
| Banks 0.7% | | | | |
| 525 | Bank of America Corporation | 7.250% | BB+ | \$ 640,941 |
| 400 | Wells Fargo & Company | 7.500% | BBB | 523,440 |
| | Total Banks | | | 1,164,381 |
| Diversified Telecommunication Services 1.4% | | | | |
| 29,655 | Frontier Communications Corporation | 11.125% | N/R | 2,488,351 |
| Pharmaceuticals 4.1% | | | | |
| 9,043 | Teva Pharmaceutical Industries Limited, (2) | 7.000% | N/R | 7,321,213 |
| | Total Convertible Preferred Securities (cost \$12,428,581) | | | 10,973,945 |

| Shares | Description (1) | Coupon | Ratings (7) | Value |
|---------------------------------------------------------------------------------|----------------------------------------|--------|-------------|------------|
| \$25 PAR (OR SIMILAR) RETAIL PREFERRED Investments) 8.3% (5.7% of Total) | | | | |
| Banks 1.9% | | | | |
| 12,020 | Boston Private Financial Holdings Inc. | 6.950% | N/R | \$ 315,044 |
| 4,625 | Cobank Agricultural Credit Bank, (2) | 6.250% | BBB+ | 486,781 |

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| | | | | |
|--------|--------------------------------------------|--------|------|-----------|
| 3,250 | Cobank Agricultural Credit Bank, (2) | 6.125% | BBB+ | 330,891 |
| 14,122 | Fifth Third Bancorp. | 6.625% | Baa3 | 431,286 |
| 7,700 | First Republic Bank of San Francisco | 7.000% | BBB | 210,210 |
| 4,450 | HSBC Holdings PLC | 8.000% | Baa1 | 116,189 |
| 15,000 | Huntington BancShares Inc. | 6.250% | Baa3 | 413,100 |
| 14,544 | Regions Financial Corporation | 6.375% | BB | 421,049 |
| 3,821 | TCF Financial Corporation | 7.500% | BB | 99,957 |
| 18,400 | U.S. Bancorp. | 6.500% | A3 | 554,208 |
| 1,300 | Zions Bancorporation | 7.900% | BB | 34,268 |
| | Total Banks | | | 3,412,983 |
| | Capital Markets 1.2% | | | |
| 11,400 | Charles Schwab Corporation | 6.000% | BBB | 313,842 |
| 3,775 | Charles Schwab Corporation | 5.950% | BBB | 102,756 |
| 20,850 | Ladenburg Thalmann Financial Services Inc. | 8.000% | N/R | 521,459 |
| 24,175 | Morgan Stanley | 7.125% | Ba1 | 713,404 |
| 16,200 | Stifel Financial Corporation | 6.250% | BB | 451,170 |
| | Total Capital Markets | | | 2,102,631 |

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JTA Nuveen Tax-Advantaged Total Return Strategy Fund
Portfolio of Investments (continued)

September 30, 2016 (Unaudited)

| Shares | Description (1) | Coupon | Ratings (7) | Value |
|-------------------------------------------------|-------------------------------------------|--------|----------------|------------|
| Consumer Finance 1.2% | | | | |
| 9,200 | Capital One Financial Corporation | 6.700% | Baa3 | \$ 258,796 |
| 3,800 | Discover Financial Services | 6.500% | BB | 99,104 |
| 56,500 | GMAC Capital Trust I | 8.125% | B+ | 1,435,665 |
| 7,130 | SLM Corporation, Series A | 6.970% | Ba3 | 366,553 |
| Total Consumer Finance | | | | 2,160,118 |
| Diversified Financial Services 0.1% | | | | |
| 8,100 | KKR Financial Holdings LLC | 7.375% | BBB | 216,432 |
| Electric Utilities 1.0% | | | | |
| 3,035 | Alabama Power Company, (2) | 6.500% | A3 | 90,291 |
| 1,300 | Alabama Power Company, (2) | 6.450% | A3 | 34,125 |
| 23,225 | Great Plains Energy Inc. | 7.000% | N/R | 1,195,855 |
| 5,000 | Gulf Power Company, (2) | 6.450% | Baa1 | 518,822 |
| Total Electric Utilities | | | | 1,839,093 |
| Food Products 0.4% | | | | |
| 14,600 | CHS Inc. | 7.100% | N/R | 437,416 |
| 11,205 | CHS Inc. | 6.750% | N/R | 320,799 |
| Total Food Products | | | | 758,215 |
| Insurance 1.8% | | | | |
| 14,089 | Allstate Corporation | 6.750% | BBB | 382,939 |
| 13,300 | Arch Capital Group Limited | 6.750% | BBB+ | 340,746 |
| 4,000 | Aspen Insurance Holdings Limited | 7.401% | BBB | 101,280 |
| 19,210 | Aspen Insurance Holdings Limited | 7.250% | BBB | 496,963 |
| 13,193 | Axis Capital Holdings Limited | 6.875% | BBB | 338,005 |
| 19,050 | Endurance Specialty Holdings Limited | 6.350% | BBB | 533,400 |
| 19,101 | Maiden Holdings Limited | 8.250% | BB | 496,053 |
| 9,600 | National General Holding Company | 7.500% | N/R | 247,680 |
| 6,035 | National General Holding Company | 7.500% | N/R | 157,332 |
| Total Insurance | | | | 3,094,398 |
| Thriffs & Mortgage Finance 0.5% | | | | |
| 4,631 | Astoria Financial Corporation | 6.500% | Ba2 | 121,981 |
| 25,037 | Federal Agricultural Mortgage Corporation | 6.875% | N/R | 675,498 |
| Total Thriffs & Mortgage Finance | | | | 797,479 |
| Wireless Telecommunication Services 0.2% | | | | |
| 11,000 | United States Cellular Corporation | 7.250% | Ba1 | 293,260 |

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Total \$25 Par (or similar) Retail 14,674,609
 Preferred (cost \$13,605,621)

| Principal Amount (000) | Description (1) | Coupon (8) | Maturity (9) | Ratings (7) | Value |
|-------------------------------------------------------------|-----------------------------------------------------|------------------------------|--------------|-------------|------------|
| VARIABLE RATE SENIOR LOAN INTERESTS Investments) (8) | | 27.1% (18.6% of Total | | | |
| Aerospace & Defense 1.2% | | | | | |
| \$ 610 | B/E Aerospace, Inc., Term Loan B, First Lien | 3.790% | 12/16/21 | BB+ | \$ 616,615 |
| 1,000 | Leidos Holdings, Inc., Term Loan B | 3.274% | 8/16/23 | BBB | 1,007,083 |
| 236 | Transdigm, Inc., Delayed Draw, Tranche F, Term Loan | 3.750% | 6/09/23 | Ba2 | 236,472 |
| 262 | Transdigm, Inc., Term Loan F | 3.750% | 6/09/23 | Ba2 | 262,746 |
| 2,108 | Total Aerospace & Defense | | | | 2,122,916 |
| Airlines 0.3% | | | | | |
| 481 | Delta Air Lines, Inc., Term Loan B1 | 3.250% | 10/18/18 | BBB | 483,322 |
| Automobiles 0.9% | | | | | |
| 574 | Chrysler Group LLC, Term Loan B | 3.500% | 5/24/17 | BBB | 575,611 |
| 1,114 | Formula One Group, Term Loan, First Lien | 4.750% | 7/30/21 | B | 1,116,073 |
| 1,688 | Total Automobiles | | | | 1,691,684 |

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| Principal Amount (000) | Description (1) | Coupon (8) | Maturity (9) | Ratings (7) | Value |
|------------------------|------------------------------------------------------|------------|--------------|-------------|------------|
| | Building Products 0.2% | | | | |
| \$ 293 | Gates Global LLC, Term Loan | 4.250% | 7/06/21 | B+ | \$ 288,844 |
| | Capital Markets 0.3% | | | | |
| 485 | Guggenheim Partners LLC, Initial Term Loan | 4.250% | 7/22/20 | N/R | 487,729 |
| | Chemicals 1.0% | | | | |
| 199 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | 5/07/21 | BB+ | 201,484 |
| 779 | Univar, Inc., Term Loan B, First Lien | 4.250% | 7/01/22 | BB- | 780,289 |
| 837 | US Coatings Acquisition, Term Loan B | 3.750% | 2/01/20 | BB+ | 843,409 |
| 1,815 | Total Chemicals | | | | 1,825,182 |
| | Commercial Services & Supplies 0.6% | | | | |
| 997 | West Corporation, Term Loan B12 | 3.750% | 6/17/23 | BB | 1,004,732 |
| | Communications Equipment 0.1% | | | | |
| 268 | Commscope, Inc., Term Loan B, First Lien | 3.750% | 12/29/22 | Ba1 | 270,386 |
| | Consumer Finance 0.5% | | | | |
| 926 | First Data Corporation, Term Loan B, First Lien | 4.525% | 3/24/21 | BB | 932,498 |
| | Containers & Packaging 1.0% | | | | |
| 429 | Berry Plastics Holding Corporation, Term Loan H | 3.750% | 10/01/22 | BB | 430,229 |
| 1,277 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.250% | 2/06/23 | N/R | 1,282,054 |
| 1,706 | Total Containers & Packaging | | | | 1,712,283 |
| | Diversified Consumer Services 0.6% | | | | |
| 49 | Hilton Hotels Corporation, Term Loan B2 | 3.500% | 10/26/20 | BBB | 49,700 |
| 505 | Hilton Hotels Corporation, Series B2, Term Loan | 3.100% | 10/25/23 | BBB | 509,563 |
| 450 | ServiceMaster Company, Term Loan | 4.250% | 7/01/21 | BB | 455,149 |
| 1,004 | Total Diversified Consumer Services | | | | 1,014,412 |
| | Diversified Financial Services 0.6% | | | | |
| 746 | MGM Growth Properties, Term Loan B | 4.000% | 4/25/23 | BB+ | 753,712 |
| 266 | WideOpenWest Finance LLC, New Term Loan B | 4.500% | 8/18/23 | B1 | 264,792 |
| 1,012 | Total Diversified Financial Services | | | | 1,018,504 |
| | Diversified Telecommunication Services 0.8% | | | | |

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| | | | | | |
|------------------------------------------------------|------------------------------------------------------------------|--------|----------|------|-----------|
| 522 | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 3.750% | 6/30/19 | B1 | 498,270 |
| 1,000 | Verizon Communications, Inc., Term Loan | 1.796% | 7/31/19 | N/R | 1,001,042 |
| 1,522 | Total Diversified Telecommunication Services | | | | 1,499,312 |
| Energy Equipment & Services 0.0% | | | | | |
| 149 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | Caa2 | 75,673 |
| Equity Real Estate Investment Trusts 0.3% | | | | | |
| 541 | Communications Sales & Leasing, Inc., Term Loan B, First Lien | 5.000% | 10/24/22 | BB+ | 543,013 |
| Food & Staples Retailing 0.5% | | | | | |
| 869 | Albertson's LLC, Repriced Term Loan B4 | 4.500% | 8/25/21 | BB | 875,283 |
| Food Products 0.8% | | | | | |
| 821 | Jacobs Douwe Egberts, Term Loan B | 4.250% | 7/02/22 | BB | 831,838 |
| 586 | US Foods, Inc., Term Loan B | 4.000% | 6/27/23 | B+ | 591,015 |
| 1,407 | Total Food Products | | | | 1,422,853 |
| Health Care Equipment & Supplies 1.0% | | | | | |
| 1,430 | Acelity, Term Loan F | 5.000% | 8/03/18 | Ba3 | 1,444,058 |
| 428 | Sterigenics International, Inc., Term Loan B | 4.250% | 5/16/22 | B1 | 428,608 |
| 1,858 | Total Health Care Equipment & Supplies | | | | 1,872,666 |

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JTA Nuveen Tax-Advantaged Total Return Strategy Fund
Portfolio of Investments (continued)

September 30, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (8) | Maturity (9) | Ratings (7) | Value |
|---------------------------------------------------------------------|--------------------------------------------------------|------------|--------------|-------------|------------|
| Health Care Providers & Services 1.6% | | | | | |
| \$ 258 | Community Health Systems, Inc., Term Loan G | 3.750% | 12/31/19 | BB | \$ 253,768 |
| 517 | Community Health Systems, Inc., Term Loan H | 4.000% | 1/27/21 | BB | 508,518 |
| 813 | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 3.500% | 6/24/21 | Ba1 | 818,446 |
| 477 | Drumm Investors LLC, Term Loan | 9.500% | 5/04/18 | B | 470,325 |
| 57 | HCA, Inc., Term Loan B6, First Lien | 3.774% | 3/17/23 | BBB | 57,376 |
| 506 | HCA, Inc., Term Loan B7, First Lien | 3.588% | 2/15/24 | BBB | 510,417 |
| 343 | Millennium Laboratories, Inc., Term Loan B, First Lien | 7.550% | 12/21/20 | B | 163,545 |
| 2,971 | Total Health Care Providers & Services | | | | 2,782,395 |
| Hotels, Restaurants & Leisure 1.5% | | | | | |
| 1,039 | Burger King Corporation, Term Loan B | 3.750% | 12/10/21 | Ba3 | 1,047,163 |
| 1,143 | Seaworld Parks and Entertainment, Inc., Term Loan B2 | 3.088% | 5/14/20 | BB | 1,122,730 |
| 499 | YUM Brands, Term Loan B | 3.281% | 6/16/23 | BBB | 503,470 |
| 2,681 | Total Hotels, Restaurants & Leisure | | | | 2,673,363 |
| Household Products 0.2% | | | | | |
| 347 | Spectrum Brands, Inc., Term Loan | 3.500% | 6/23/22 | BBB | 348,529 |
| Independent Power & Renewable Electricity Producers 0.3% | | | | | |
| 500 | Dynegy, Inc., Term Loan B | 5.000% | 6/27/23 | BB | 503,854 |
| Internet and Direct Marketing Retail 0.3% | | | | | |
| 481 | Travelport LLC, Term Loan B | 5.000% | 9/02/21 | B+ | 483,258 |
| Internet Software & Services 0.5% | | | | | |
| 821 | Tibco Software, Inc., Term Loan B | 6.500% | 12/04/20 | B1 | 811,684 |
| IT Services 0.7% | | | | | |
| 728 | Vantiv, Inc., Term Loan B | 3.500% | 6/13/21 | BBB | 731,007 |
| 499 | WEX, Inc., Term Loan B | 4.250% | 6/30/23 | BB | 504,984 |
| 1,227 | Total IT Services | | | | 1,235,991 |
| Leisure Products 0.4% | | | | | |

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|-------------------------------------------|-----------------------------------------------------------------------------------|--------|----------|------|-----------|
| 680 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 4.750% | 5/28/21 | Ba3 | 656,334 |
| Life Sciences Tools & Services | | | | | |
| 0.3% | | | | | |
| 500 | Inventiv Health, Inc., Term Loan B, (WI/DD) | TBD | TBD | B | 501,015 |
| Machinery 0.3% | | | | | |
| 462 | Rexnord LLC, Term Loan B | 4.000% | 8/21/20 | BB | 462,661 |
| Media 2.6% | | | | | |
| 495 | Cequel Communications LLC, Extended Term Loan | 4.250% | 12/14/22 | BB | 498,587 |
| 484 | Charter Communications Operating Holdings LLC, Term Loan E | 3.000% | 7/01/20 | BBB | 485,531 |
| 92 | Clear Channel Communications, Inc., Term Loan E | 8.024% | 7/30/19 | Caa1 | 70,867 |
| 747 | Clear Channel Communications, Inc., Tranche D, Term Loan | 7.274% | 1/30/19 | Caa1 | 575,549 |
| 690 | Cumulus Media, Inc., Term Loan B | 4.250% | 12/23/20 | B3 | 484,855 |
| 41 | Nexstar Broadcasting Group (Mission Broadcasting Inc.) Term Loan B, (WI/DD) | TBD | TBD | BB+ | 40,807 |
| 500 | Nexstar Broadcasting Group, Term Loan B, First Lien, (WI/DD) | TBD | TBD | BB+ | 503,047 |
| 544 | Springer Science & Business Media, Inc., Term Loan B9, First Lien | 4.750% | 8/14/20 | B | 529,433 |
| 1,508 | Univision Communications, Inc., Replacement Term Loan, First Lien | 4.000% | 3/01/20 | BB | 1,511,901 |
| 5,101 | Total Media | | | | 4,700,577 |
| Multiline Retail 0.5% | | | | | |
| 492 | Bass Pro Group LLC, Term Loan B, First Lien | 4.000% | 6/05/20 | BB | 492,802 |
| 173 | Dollar Tree, Inc., Term Loan B, First Lien | 3.063% | 7/06/22 | BBB | 173,807 |
| 240 | Dollar Tree, Inc., Term Loan B2 | 4.250% | 7/06/22 | BBB | 242,175 |
| 905 | Total Multiline Retail | | | | 908,784 |
| Oil, Gas & Consumable Fuels | | | | | |
| 0.3% | | | | | |
| 205 | Fieldwood Energy LLC, Term Loan, First Lien | 8.000% | 8/31/20 | B2 | 169,609 |
| 139 | Fieldwood Energy LLC, Term Loan, Second Lien, (DD1) | 8.375% | 9/30/20 | CCC | 58,413 |

| Principal Amount (000) | Description (1) | Coupon (8) | Maturity (9) | Ratings (7) | Value |
|----------------------------------------------------------|-----------------------------------------------------------------------------|------------|--------------|-------------|------------|
| Oil, Gas & Consumable Fuels | | | | | |
| (continued) | | | | | |
| \$ 353 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.375% | 9/30/20 | N/R | \$ 256,177 |
| 190 | Harvey Gulf International Marine, Inc., Term Loan B | 5.500% | 6/18/20 | CCC+ | 120,377 |
| 8 | Southcross Holdings Borrower L.P., Term Loan B, First Lien | 3.500% | 4/13/23 | CCC+ | 7,013 |
| 895 | Total Oil, Gas & Consumable Fuels | | | | 611,589 |
| Pharmaceuticals 0.7% | | | | | |
| 231 | Quintiles Transnational Corp., Term Loan B | 3.250% | 5/06/22 | BBB | 231,675 |
| 964 | Valeant Pharmaceuticals International, Inc., Series E1, Tranche B Term Loan | 5.250% | 8/05/20 | N/R | 965,696 |
| 1,195 | Total Pharmaceuticals | | | | 1,197,371 |
| Professional Services 0.2% | | | | | |
| 400 | Nielsen Finance LLC, Term Loan B3, First Lien, (WI/DD) | TBD | TBD | BBB | 401,958 |
| Semiconductors & Semiconductor Equipment 1.3% | | | | | |
| 1,012 | Avago Technologies, Term Loan B3 | 3.524% | 2/01/23 | BBB | 1,025,362 |
| 717 | NXP Semiconductor LLC, Term Loan D | 3.250% | 1/11/20 | Baa2 | 721,064 |
| 533 | NXP Semiconductor LLC, Term Loan F | 3.405% | 12/07/20 | BBB | 536,408 |
| 2,262 | Total Semiconductors & Semiconductor Equipment | | | | 2,282,834 |
| Software 2.1% | | | | | |
| 470 | BMC Software, Inc., Initial Term Loan | 5.000% | 9/10/20 | B1 | 454,265 |
| 782 | Ellucian, Term Loan B, First Lien | 4.750% | 9/30/22 | B2 | 783,055 |
| 946 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/02/18 | Ba3 | 948,535 |
| 736 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5 | 3.750% | 6/03/20 | BB | 732,157 |
| 684 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B1 | 4.000% | 7/08/22 | BB | 689,736 |
| 85 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B2 | 4.000% | 7/08/22 | BB | 85,714 |
| 3,703 | Total Software | | | | 3,693,462 |
| Specialty Retail 1.2% | | | | | |
| 559 | | 3.500% | 8/13/21 | BB | 561,729 |

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| | | | | | |
|-----------|----------------------------------------------------------------------|--------|----------|-----|------------|
| | Burlington Coat Factory Warehouse Corporation, Term Loan B4 | | | | |
| 250 | Jo-Ann Stores, Inc., Term Loan B, (WI/DD) | TBD | TBD | B1 | 246,250 |
| 946 | Petco Animal Supplies, Inc., Term Loan B1 | 5.000% | 1/26/23 | B | 955,849 |
| 444 | Petsmart, Inc., Term Loan B | 4.250% | 3/11/22 | BB | 445,764 |
| 2,199 | Total Specialty Retail | | | | 2,209,592 |
| | Technology Hardware, Storage & Peripherals 1.2% | | | | |
| 818 | Dell International LLC, Term Loan B | 4.000% | 9/07/23 | BBB | 823,736 |
| 407 | Texas Competitive Electric Holdings LLC, DIP Term Loan B, First Lien | 5.000% | 10/31/17 | BB | 410,196 |
| 93 | Texas Competitive Electric Holdings LLC, DIP Term Loan C, First Lien | 5.000% | 10/31/17 | BB | 93,554 |
| 798 | Western Digital, Inc., Term Loan B1 | 4.500% | 4/29/23 | BBB | 807,726 |
| 2,116 | Total Technology Hardware, Storage & Peripherals | | | | 2,135,212 |
| | Wireless Telecommunication Services 0.2% | | | | |
| 447 | T-Mobile USA, Term Loan B | 3.500% | 11/09/22 | BBB | 450,413 |
| \$ 49,022 | Total Variable Rate Senior Loan Interests (cost \$48,759,102) | | | | 48,192,168 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (7) | Value |
|------------------------|---------------------------------------------------------|--------|----------|-------------|-----------|
| | CORPORATE BONDS 0.6% (0.4% of Total Investments) | | | | |
| | Banks 0.6% | | | | |
| \$ 25 | Bank of America Corporation | 6.300% | 3/10/66 | BB+ | \$ 27,156 |
| 250 | Citigroup Inc. | 5.950% | 12/29/49 | BB+ | 255,025 |
| 150 | JPMorgan Chase & Company | 6.750% | 1/29/49 | BBB | 167,250 |
| 525 | M&T Bank Corporation | 6.450% | 12/29/49 | Baa2 | 590,730 |
| 950 | Total Banks | | | | 1,040,161 |
| | Media 0.0% | | | | |
| 133 | Clear Channel Communications, Inc. | 9.000% | 12/15/19 | Caa1 | 105,236 |
| \$ 1,083 | Total Corporate Bonds (cost \$1,079,526) | | | | 1,145,397 |

JTA Nuveen Tax-Advantaged Total Return Strategy Fund
Portfolio of Investments (continued)

September 30, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (7) | Value |
|---------------------------------------------------------|---------------------------------------------------------|--------|----------|-------------|--------------------|
| \$1,000 PAR (OR SIMILAR) INSTITUTIONAL PREFERRED | | | | | |
| 7.4% (5.1% of Total Investments) | | | | | |
| Banks 5.2% | | | | | |
| \$ 1,929 | Bank of America Corporation | 6.500% | N/A (10) | BB+ | \$ 2,089,348 |
| 450 | Citigroup Inc. | 5.800% | N/A (10) | BB+ | 452,812 |
| 1,938 | Citigroup Inc. | 5.950% | N/A (10) | BB+ | 1,973,213 |
| 100 | Citigroup Inc. | 6.250% | N/A (10) | BB+ | 107,719 |
| 200 | Citizens Financial Group Inc. | 5.500% | N/A (10) | BB+ | 196,000 |
| 50 | Cobank Agricultural Credit Bank | 6.250% | N/A (10) | BBB+ | 54,755 |
| 200 | JPMorgan Chase & Company | 7.900% | N/A (10) | BBB | 205,500 |
| 250 | JPMorgan Chase & Company | 6.100% | N/A (10) | BBB | 264,062 |
| 550 | PNC Financial Services Inc. | 6.750% | N/A (10) | Baa2 | 616,000 |
| 450 | SunTrust Bank Inc. | 5.625% | N/A (10) | Baa3 | 465,188 |
| 2,367 | Wells Fargo & Company, (3) | 5.875% | N/A (10) | BBB | 2,568,195 |
| 225 | Zions Bancorporation | 7.200% | N/A (10) | BB | 240,469 |
| 8,709 | Total Banks | | | | 9,233,261 |
| Capital Markets 0.2% | | | | | |
| 200 | Goldman Sachs Group Inc. | 5.300% | N/A (10) | Ba1 | 205,000 |
| 100 | Morgan Stanley | 5.550% | N/A (10) | Ba1 | 102,125 |
| 300 | Total Capital Markets | | | | 307,125 |
| Consumer Finance 0.4% | | | | | |
| 275 | American Express Company | 5.200% | N/A (10) | Baa2 | 277,406 |
| 400 | Capital One Financial Corporation | 5.550% | N/A (10) | Baa3 | 407,000 |
| 675 | Total Consumer Finance | | | | 684,406 |
| Industrial Conglomerates 0.4% | | | | | |
| 740 | General Electric Company | 5.000% | N/A (10) | A | 786,916 |
| Food Products 1.2% | | | | | |
| 750 | Land O Lakes Incorporated, 144A | 8.000% | N/A (10) | BB | 776,250 |
| 1,371 | Land O Lakes Incorporated, 144A | 8.000% | N/A (10) | BB | 1,418,985 |
| 2,121 | Total Food Products | | | | 2,195,235 |
| \$ 12,545 | Total \$1,000 Par (or similar) | | | | 13,206,943 |
| | Institutional Preferred (cost \$12,613,603) | | | | |
| | Total Long-Term Investments (cost \$234,800,386) | | | | 252,839,630 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Value |
|-----------------------------------------|-----------------|--------|----------|-------|
| SHORT-TERM INVESTMENTS | | | | |
| 3.5% (2.4% of Total Investments) | | | | |

REPURCHASE AGREEMENTS
3.5% (2.4% of Total Investments)

| | | | | | | |
|----|-------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|----------|----|-----------------------|
| \$ | 1,883 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/30/16, repurchase price \$1,883,558, collateralized by \$1,745,000 U.S. Treasury Notes, 3.500%, due 5/15/20, value \$1,923,863 | 0.030% | 10/03/16 | \$ | 1,883,553 |
| | 4,326 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 9/30/16, repurchase price \$4,325,922, collateralized by \$3,780,000 U.S. Treasury Bonds, 3.000%, due 11/15/45, value \$4,413,150 | 0.030% | 10/03/16 | | 4,325,911 |
| \$ | 6,209 | Total Short-Term Investments (cost \$6,209,464) | | | | 6,209,464 |
| | | Total Investments (cost \$241,009,850) | | | | 259,049,094 |
| | | 145.8% | | | | |
| | | Borrowings (43.1%) (11), (12) | | | | (76,650,000) |
| | | Other Assets Less Liabilities (2.7%) (13) | | | | (4,755,962) |
| | | Net Assets Applicable to Common Shares 100% | | | | \$ 177,643,132 |

Investments in Derivatives as of September 30, 2016

Options Written

| Number of Contracts | Description | Notional Amount (14) | Expiration Date | Strike Price | Value |
|---------------------|----------------------------------------------------|----------------------|-----------------|--------------|-------------|
| (142) | Interpublic Group of Companies, Inc. | \$ (355,000) | 10/21/16 | \$ 25.0 | \$ (1,420) |
| (599) | National CineMedia, Inc. | (1,048,250) | 12/16/16 | 17.5 | (5,990) |
| (229) | Nordstrom, Inc. | (1,202,250) | 10/21/16 | 52.5 | (27,366) |
| (970) | Total Options Written (premiums received \$58,566) | \$ (2,605,500) | | | \$ (34,776) |

Interest Rate Swaps

| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Effective Date (15) | Optional Termination Date | Termination Date | |
|---------------------------|-----------------|--------------------------------|-----------------------|-------------------------|------------------------------|---------------------|---------------------------|------------------|------------|
| JPMorgan Chase Bank, N.A. | \$ 18,475,000 | Receive | 1-Month USD-LIBOR-ICE | 1.462% | Monthly | 1/03/17 | 12/01/18 | 12/01/20 | \$ (1,366) |
| JPMorgan Chase Bank, N.A. | 18,475,000 | Receive | 1-Month USD-LIBOR-ICE | 1.842 | Monthly | 1/03/17 | 12/01/20 | 12/01/22 | (9,990) |
| | \$ 36,950,000 | | | | | | | | \$ (1,356) |

Fair Value Measurements

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

- Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.
- Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

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The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the reporting period:

| | Level 1 | Level 2 | Level 3 | Total |
|--------------------------------------------------|-----------------------|-----------------------|-----------|-----------------------|
| Long-Term Investments: | | | | |
| Common Stocks | \$ 107,155,306 | \$ 57,491,262 | \$ * | \$ 164,646,568 |
| Convertible Preferred Securities | 3,652,732 | 7,321,213 | | 10,973,945 |
| \$25 Par (or similar) Retail Preferred | 13,213,699 | 1,460,910 | | 14,674,609 |
| Variable Rate Senior Loan Interests | | 48,192,168 | | 48,192,168 |
| Corporate Bonds | | 1,145,397 | | 1,145,397 |
| \$1,000 Par (or similar) Institutional Preferred | | 13,206,943 | | 13,206,943 |
| Short-Term Investments: | | | | |
| Repurchase Agreements | | 6,209,464 | | 6,209,464 |
| Investment in Derivatives: | | | | |
| Options Written | (34,776) | | | (34,776) |
| Interest Rate Swaps** | | (1,751,942) | | (1,751,942) |
| Total | \$ 123,986,961 | \$ 133,275,415 | \$ | \$ 257,262,376 |

* Value equals zero as of the end of the reporting period.

**Represents net unrealized appreciation (depreciation).

JTA Nuveen Tax-Advantaged Total Return Strategy Fund
Portfolio of Investments (continued)

September 30, 2016 (Unaudited)

The table below presents the transfers in and out of the three valuation levels for the Fund as of the end of the reporting period when compared to the valuation levels at the end of the previous fiscal year. Changes in valuation inputs or methodologies may result in transfers into or out of an assigned level within the fair value hierarchy. Transfers in or out of levels are generally due to the availability of publicly available information and to the significance or extent the Adviser determines that the valuation inputs or methodologies may impact the valuation of those securities.

| | Level 1 | | Level 2 | | Level 3 | |
|---------------|--------------|-----------------|--------------|-----------------|--------------|-----------------|
| | Transfers In | (Transfers Out) | Transfers In | (Transfers Out) | Transfers In | (Transfers Out) |
| Common Stocks | \$ 2,078,871 | \$ (4,745,312) | \$ 4,745,312 | \$ (2,078,871) | \$ | \$ |

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the recognition of premium amortization and timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment, temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of September 30, 2016, the cost of investments (excluding investments in derivatives) was \$242,660,796.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of September 30, 2016, were as follows:

| | |
|-----------------------------------------------------------|---------------|
| Gross unrealized: | |
| Appreciation | \$ 26,878,235 |
| Depreciation | (10,489,937) |
| Net unrealized appreciation (depreciation) of investments | \$ 16,388,298 |

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) For fair value measurement disclosure purposes, investment classified as Level 2.
- (3) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives.
- (4) Investment, or portion of investment, is hypothecated. The total value of investments hypothecated as of the end of the reporting period was \$51,711,828.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (7) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (8) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate (LIBOR), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (9)

Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

- (10) Perpetual security. Maturity date is not applicable.
- (11) Borrowings as a percentage of Total Investments is 29.6%.
- (12) The Fund may pledge up to 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives) in the Portfolio of Investments as collateral for borrowings. As of the end of the reporting period, investments with a value of \$163,976,167 have been pledged as collateral for borrowings.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (OTC) derivatives as well as the OTC cleared and exchange-traded derivatives, when applicable. Other assets less liabilities also includes the value of options.
- (14) For disclosure purposes, Notional Amount is calculated by multiplying the Number of Contracts by the Strike Price by 100.
- (15) Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each contract.
- (DD1) Portion of investment purchased on a delayed delivery basis.
- (WI/DD) Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- ADR American Depositary Receipt
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

